



Backtest #33488 · LPG · EVO_EVOEVOEVOE_v516

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v516 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe, yet the high 21.86% drawdown and mere three trades severely limit statistical confidence. While the 66.7% win rate suggests efficacy, the sparse sample size makes these results prone to overfitting and lacks robustness for live deployment. The strategy likely failed to capture sufficient market volatility to generate statistically significant returns, risking a false signal on future iterations. We must expand the backtest horizon to hundreds of trades before treating this as a viable live strategy.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51